

H2O Allegro FCP EUR RC

Categoria Morningstar™

Alt - Global Macro

Benchmark Morningstar
Morningstar Euro Cautious Global Target Allocation NR EUR
Usato nel Report
Benchmark Dichiarato

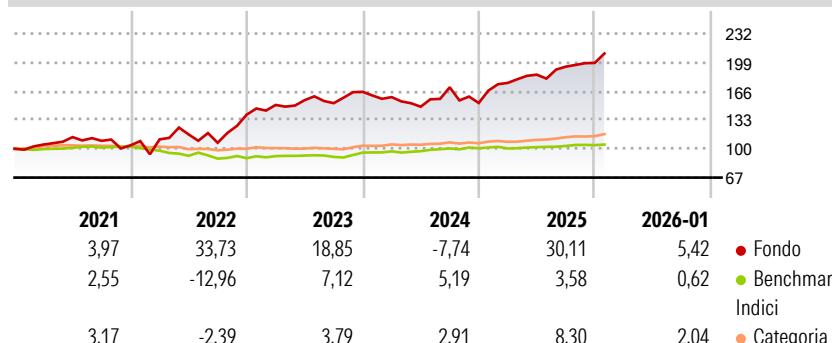
€STR capitalisé Jour TR EUR

Morningstar Rating™

★★★★

Obiettivo d'Investimento Dichiarato

The investment objective is to outperform - the daily capitalized EONIA rate by 2.1% for EUR-SR units, by 2.5% for EUR-R units, by 2.9% for EUR-N units and by 3% for the two EUR-I units; - the GBP 1-month LIBOR by 2.95% for HGBP-I units and by 3% for HGBP-IC (PRF) units; - the CHF 1-month LIBOR by 2.1% for HCHF-SR units, by 2.5% for HCHF-R units and by 3% for HCHF-I units; - the USD 1-month LIBOR by 2.1% for HUSD-SR units, by 2.5% for HUSD-R units, by 2.9% for HUSD-N units and by 3% for HUSD-I units; - the 1-month SGD SIBOR by 2.1% for HSGD-SR units, by 2.5% for HSGD-R units and by 3% for HSGD-I units; - the JPY 1-month LIBOR by 3% for HJPY-IC units; by implementing a management process based upon strategic and tactical positions, as...

Rendimenti

Misure di Rischio

| | | | |
|-------------------|-------|-----------------|-------|
| 3Y Alpha | 7,23 | 3Y Sharpe Ratio | 0,76 |
| 3Y Beta | 1,56 | 3Y Std Dev | 12,97 |
| 3Y R-Squared | 21,62 | 3Y Risk | +Med |
| 3Y Info Ratio | 0,68 | 5Y Risk | Alto |
| 3Y Tracking Error | 11,73 | 10Y Risk | - |

Basati su Morningstar Euro Cautious Global Target Allocation NR EUR (dove applicabile)

Rend. Cumulati %

| Periodo | Fondo | Bmk | Cat |
|----------------|-------|------|------|
| 3-Mesi | 7,70 | 1,72 | 3,30 |
| 6-Mesi | 12,07 | 3,30 | 5,74 |
| 1-Anno | 22,74 | 3,73 | 8,61 |
| 3-Anni Ann.ti | 13,83 | 5,10 | 4,85 |
| 5-Anni Ann.ti | 15,35 | 1,10 | 1,77 |
| 10-Anni Ann.ti | - | - | - |

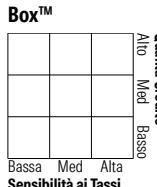
Rendimenti aggiornati al 16/02/2026

Rendimenti Trimestrali %

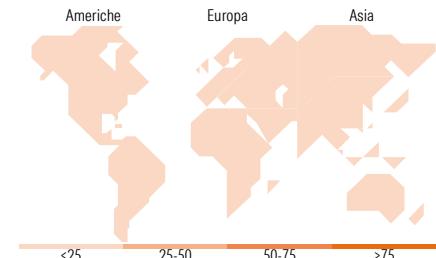
| | Q1 | Q2 | Q3 | Q4 |
|------|-------|-------|-------|--------|
| 2026 | - | - | - | - |
| 2025 | 15,07 | 5,41 | 4,94 | 2,22 |
| 2024 | -3,67 | -6,94 | 15,04 | -10,55 |
| 2023 | 8,01 | 3,65 | -2,20 | 8,53 |
| 2022 | 6,60 | 5,04 | -8,14 | 30,01 |

Portafoglio 30/06/2025


| Asset Allocation % | Netta |
|--------------------|--------|
| Azioni | -9,81 |
| Obbligazioni | 603,81 |
| Liquidità | -499,5 |
| Altro | 5,55 |

Fixed Income Style Box™

Fondo

Duration Effettiva
Maturity effettiva
Qualità Credito Media


Titoli principali

| Nome | Settore | % |
|---------------------------------------------|---------|--------|
| 2 Year Treasury Note Future... | - | 477,13 |
| Long-Term Euro BTP Future... | - | 65,46 |
| Euro Bund Future Sept 25 | - | 38,13 |
| Long Gilt Future Sept 25 | - | 32,52 |
| Mexico (United Mexican...) | - | 15,33 |
| France (Republic Of) 0% | - | 9,79 |
| Mexico (United Mexican...) | - | 8,86 |
| South Africa (Republic of)... | - | 8,39 |
| France (Republic Of) 0% | - | 7,98 |
| Mexico (United Mexican...) | - | 5,48 |
| % Primi 10 Titoli sul Patrimonio | | 669,08 |
| Numeri Complessivo di Titoli Azionari | 0 | |
| Numeri Complessivo di Titoli Obbligazionari | 36 | |

Fixed Income Sector Weightings %

| | Fondo |
|--------------------------|---------|
| Governativo | 527,56 |
| Societario | 3,09 |
| Cartolarizzazioni | 0,00 |
| Enti Locali | 0,00 |
| Liquidità ed equivalenti | -539,76 |
| Derivati | -0,78 |

Coupon Range %

| | Fondo |
|-------------------|-------|
| 0 coupon | 0,00 |
| Da 0 a 4 cedole | 0,00 |
| Da 4 a 6 cedole | 0,00 |
| Da 6 a 8 cedole | 0,00 |
| Da 8 a 10 cedole | 0,00 |
| Da 10 a 12 cedole | 0,00 |
| Oltre 12 cedole | 0,00 |

Ripartizione Geografica %

| | Fondo |
|-------------------------------|-------------|
| America | 0,00 |
| Stati Uniti | - |
| Canada | - |
| America Latina e Centrale | - |
| Europa | 0,00 |
| Regno Unito | - |
| Europa Occidentale - Euro | - |
| Europa Occidentale - Non Euro | - |
| Europa dell'Est | - |
| Africa | - |
| Medio Oriente | - |
| Asia | 0,00 |
| Giappone | - |
| Australasia | - |
| Asia - Paesi Sviluppati | - |
| Asia - Emergenti | - |

Anagrafica

| | | | | | |
|----------------------|---------------|-------------------------|--------------|------------------------------|----------------|
| Società di Gestione | H2O AM Europe | Patrimonio Classe (Mln) | 130,13 EUR | Investimento Min. Ingresso | 1/10.000 Quota |
| Telefono | - | (16/02/2026) | | Investimento Min. Successivo | 1/10.000 Quota |
| Web | - | Domicilio | FRANCIA | T.E.R. | - |
| Data di Partenza | 08/10/2020 | Valuta del Fondo | EUR | Spese correnti | 1,78% |
| Nome del Gestore | - | UCITS | Si | Commissione di incentivo | 25,00% |
| Data Inizio Gestione | - | Inc/Acc | Acc | | |
| NAV (16/02/2026) | EUR 152,69 | ISIN | FR0013393220 | | |

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Patrimonio Netto (Mln)

212,20 EUR

(30/06/2025)